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Kevin R. McClear  
General Counsel

August 9, 2012

**Re: Additions to Schedule 502 of the ICC Rules to Provide for Clearing of Additional Markit CDX North American Investment Grade Indices Rule Certification Pursuant to Section 5c(c)(1) of the Commodity Exchange Act and Commission Regulation 40.6**

**VIA E-MAIL**

Mr. David Stawick  
Secretary  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, D.C. 20581

Dear Mr. Stawick:

ICE Clear Credit hereby submits, pursuant to Section 5c(c)(1) of the Commodity Exchange Act and Commodity Futures Trading Commission ("Commission") Regulation 40.6, a self-certification of the amended Rules of ICE Clear Credit for the addition of the following Indices: Markit CDX North American Investment Grade Series 11 Index with a seven year maturity, maturing on December 20, 2015, Markit CDX North American Investment Grade Series 12 Index with a seven year maturity, maturing on June 20, 2016, Markit CDX North American Investment Grade Series 13 Index with a three year maturity, maturing on December 20, 2012, Markit CDX North American Investment Grade Series 13 Index with a seven year maturity, maturing on December 20, 2016, Markit CDX North American Investment Grade Series 14 Index with a three year maturity, maturing on June 20, 2013, Markit CDX North American Investment Grade Series 14 Index with a seven year maturity, maturing on June 20, 2017, Markit CDX North American Investment Grade Series 15 Index with a three year maturity, maturing on December 20, 2013, Markit CDX North American Investment Grade Series 15 Index with a seven year maturity, maturing on December 20, 2017, Markit CDX North American Investment Grade Series 16 Index with a three year maturity, maturing on June 20, 2014, Markit CDX North American Investment Grade Series 16 Index with a seven year maturity, maturing on June 20, 2018, Markit CDX North American Investment Grade Series 17 Index with a three year maturity, maturing on December 20, 2014, Markit CDX North American Investment Grade Series 17 Index with a seven year maturity, maturing on December 20, 2018, Markit CDX North American Investment Grade Series 18 Index with a three year maturity, maturing on June 20, 2015, and Markit CDX North American Investment Grade Series 18 Index with a seven year maturity, maturing on June 20, 2019 (the "Additional Indices") for clearing. ICE Clear Credit is registered with the Commission as a derivatives clearing organization. As detailed below, ICE Clear Credit intends to make the Amended Rules effective no sooner than on the tenth business day following the filing of this submission with the Commission at its Washington, D.C. headquarters and with its Chicago regional office.

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Chicago, IL 60654



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This submission includes the Amended Rules. A description of the principal changes contained in the Amended Rules follows. Certification of the Amended Rules pursuant to Section 5c(c)(1) of the Act and Commission Regulation 40.6 is also provided below.

Amended Rules:

The proposed rule change consists of additions to Schedule 502 of the Rules of ICE Clear Credit to provide for the clearance of the Additional Indices.

Annexed as Exhibits hereto are the following:

- A. Additions to Schedule 502 of ICE Clear Credit Rules.

Certification:

ICE Clear Credit hereby certifies that the Amended Rules comply with the Act and the regulations thereunder. There were no substantive opposing views to the Rules.

ICE Clear Credit would be pleased to respond to any questions the Commission or the staff may have regarding this submission. Please direct any questions or requests for information to the attention of the undersigned at (312) 836-6833.

Sincerely,

A handwritten signature in cursive script that reads 'Kevin R. McClear'.

Kevin R. McClear  
General Counsel

Enclosures

cc: John C. Lawton (w/encl. by email)  
Heidi M. Rauh (w/encl. by email)

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## Schedule 502: List of Pre-Approved Products

### Index Credit Default Swaps\*:

- 1) CDX.NA.IG.18 – 3 year, 5 year, 7 year and 10 year maturities
- 2) CDX.NA.IG.17 – 3 year, 5 year, 7 year and 10 year maturities
- 3) CDX.NA.IG.16 – 3 year, 5 year, 7 year and 10 year maturities
- 4) CDX.NA.IG.15 – 3 year, 5 year, 7 year and 10 year maturities
- 5) CDX.NA.IG.14 – 3 year, 5 year, 7 year and 10 year maturities
- 6) CDX.NA.IG.13 – 3 year, 5 year, 7 year and 10 year maturities
- 7) CDX.NA.IG.12 – 5 year, 7 year and 10 year maturities
- 8) CDX.NA.IG.11 – 5 year, 7 year and 10 year maturities
- 9) CDX.NA.IG.10 – 5 year, 7 year and 10 year maturities
- 10) CDX.NA.IG.9 – 5 year, 7 year and 10 year maturities
- 11) CDX.NA.IG.8 – 7 year and 10 year maturities
- 12) CDX.NA.IG.HVOL.16 – 5 year maturity
- 13) CDX.NA.IG.HVOL.15 – 5 year maturity
- 14) CDX.NA.IG.HVOL.14 – 5 year maturity
- 15) CDX.NA.IG.HVOL.13 – 5 year maturity
- 16) CDX.NA.IG.HVOL.12 – 5 year maturity
- 17) CDX.NA.IG.HVOL.11 – 5 year maturity
- 18) CDX.NA.IG.HVOL.10 – 5 year maturity
- 19) CDX.NA.IG.HVOL.9 – 5 year maturity
- 20) CDX.NA.HY.18 – 5 year maturity
- 21) CDX.NA.HY.17 – 5 year maturity
- 22) CDX.NA.HY.16 – 5 year maturity
- 23) CDX.NA.HY.15 – 3 and 5 year maturities
- 24) CDX.NA.HY.14 – 5 year maturity
- 25) CDX.NA.HY.13 – 5 year maturity
- 26) CDX.NA.HY.12 – 5 year maturity
- 27) CDX.NA.HY.11 – 5 year maturity
- 28) CDX.NA.HY.10 – 5 year maturity
- 29) CDX.NA.HY.9 – 5 year maturity
- 30) CDX.EM.17 – 5 year maturity
- 31) CDX.EM.1 – 5 year maturity

\* New series are added semiannually during March and September. IG contracts have three, five, seven and ten year maturities and ~~HVOL~~, HY and EM contracts have five year maturities.

Single Name Credit Default Swaps\*\*:

ENTITY NAME	Preferred ISIN
AMERICAN ELECTRIC POWER COMPANY, INC.	US025537AE11
Exelon Corporation	US30161NAD30
Dominion Resources, Inc.	US25746UAW99
FirstEnergy Corp.	US337932AC13
Progress Energy, Inc.	US743263AL93
Sempra Energy	US816851AJ81
AT&T Inc.	US00206RAV42
Verizon Communications Inc.	US92344GAW69
Arrow Electronics, Inc.	US042735AL41
Caterpillar Inc.	US149123BM26
CSX Corporation	US126408GJ61
Deere & Company	US244199BC83
Goodrich Corporation	US382388AS51
Honeywell International Inc.	US438516AR73
Ingersoll-Rand Company	US456866AG74
Lockheed Martin Corporation	US539830AE98
NORFOLK SOUTHERN CORPORATION	US655844AE88
Northrop Grumman Corporation	US666807AW21
R.R. Donnelley & Sons Company	US257867AT88
Raytheon Company	US755111AF81
The Sherwin-Williams Company	US824348AL09
Union Pacific Corporation	US907818CF33
Altria Group, Inc.	US02209SAD53
Anadarko Petroleum Corporation	US032511AX55
Devon Energy Corporation	US251799AA02
Duke Energy Carolinas, LLC	US26442CAA27
HALLIBURTON COMPANY	US406216AH42
Newell Rubbermaid Inc.	US651229AG15
Toll Brothers, Inc.	US88947EAG52
Valero Energy Corporation	US91913YAB65
Whirlpool Corporation	US963320AH94
AutoZone, Inc.	US053332AF92
CBS Corporation	US925524AU41
Comcast Corporation	US20030NAP69
Cox Communications, Inc.	US224044AN72

ENTITY NAME	Preferred ISIN
Darden Restaurants, Inc.	US237194AE57
News America Incorporated	US652482AM25
Nordstrom, Inc.	US655664AH33
Safeway Inc.	US786514BA67
Southwest Airlines Co.	US844741AX63
Target Corporation	US87612EAP16
The Home Depot, Inc.	US437076AS19
THE KROGER CO.	US501044CH20
The Walt Disney Company	US25468PCE43
Time Warner Inc.	US887317AC95
WAL-MART STORES, INC.	US931142CH46
Alcoa Inc.	US013817AP64
Computer Sciences Corporation	US205363AL84
E. I. du Pont de Nemours and Company	US263534BQ16
Eastman Chemical Company	US277432AD23
Hewlett-Packard Company	US428236AM52
International Business Machines Corporation	US459200GJ41
International Paper Company	US460146BU61
Motorola Solutions, Inc.	US620076AZ29
The Dow Chemical Company	US260543BJ10
Xerox Corporation	US984121BW26
Aetna Inc.	US00817YAF51
American Express Company	US025816AW94
Amgen Inc.	US031162BL37
Baxter International Inc.	US071813AM10
Boeing Capital Corporation	US09700WEG42
Bristol-Myers Squibb Company	US110122AB49
Capital One Bank (USA), National Association	US14040EHK10
Cardinal Health, Inc.	US14149YAG35
CIGNA Corporation	US125509AZ26
General Electric Capital Corporation	US36962G3H54
MARSH & McLENNAN COMPANIES, INC.	US571748AP73
National Rural Utilities Cooperative Finance Corporation	US637432CT02
Simon Property Group, L.P.	US828807BW67
Burlington Northern Santa Fe, LLC	US12189TBA16
CenturyLink, Inc.	US156700AL08
CAMPBELL SOUP COMPANY	US134429AV11
CONAGRA FOODS, INC.	US205887AR36
Beam, Inc.	US349631AL52

ENTITY NAME	Preferred ISIN
GENERAL MILLS, INC.	US370334BB91
JOHNSON CONTROLS, INC.	US478366AG24
KRAFT FOODS INC.	US50075NAS36
SARA LEE CORPORATION	US803111AM56
THE BLACK & DECKER CORPORATION	US091797AN09
CANADIAN NATURAL RESOURCES LIMITED	US136385AL51
CONOCOPHILLIPS	US20825CAF14
CVS CAREMARK CORPORATION	US126650BE90
KOHL'S CORPORATION	US500255AP93
LOWE'S COMPANIES, INC.	US548661CK10
MCDONALD'S CORPORATION	US58013MEB63
MCKESSON CORPORATION	US581557AM75
OMNICOM GROUP INC.	US681919AS54
THE TJX COMPANIES, INC.	US872540AM11
VIACOM INC.	US925524AX89
BARRICK GOLD CORPORATION	US067901AA64
CARNIVAL CORPORATION	US143658AH53
Cisco Systems, Inc.	US17275RAC60
Dell Inc.	US247025AE93
Freeport-McMoRan Copper & Gold Inc.	US35671DAU90
M.D.C. Holdings, Inc.	US552676AP38
MARRIOTT INTERNATIONAL, INC.	US571900AZ26
Reynolds American Inc.	US761713AE66
Staples, Inc.	US855030AJ18
YUM! Brands, Inc.	US988498AC50
ACE Limited	US00440EAC12
Boston Properties Limited Partnership	US10112RAQ74
ERP Operating Limited Partnership	US26884AAX19
GATX Corporation	US361448AF09
MetLife, Inc.	US59156RAN89
The Allstate Corporation	US020002AH49
The Chubb Corporation	US171232AD38
The Hartford Financial Services Group, Inc.	US416515AY06
Vornado Realty L.P.	US929043AF44
Loews Corporation	US540424AN89
Avnet, Inc.	US053807AM57
Quest Diagnostics Incorporated	US74834LAN01
Kinder Morgan Energy Partners, L.P.	US494550BG00
Pfizer Inc.	US717081AQ68
Ryder System, Inc.	US783549AZ16

ENTITY NAME	Preferred ISIN
Transocean Inc.	US893830AK59
UnitedHealth Group Incorporated	US91324PBJ03
United Parcel Service, Inc.	US911308AB04
American International Group, Inc.	US026874AZ07
Berkshire Hathaway Inc.	US084664BN03
CA, Inc.	US12673PAC95
Capital One Financial Corporation	US14040HAL96
DIRECTV Holdings LLC	US25459HAY18
Expedia, Inc.	US30212PAB13
Pitney Bowes Inc.	US724479AH32
SLM Corporation	US78442FEK03
Tyson Foods, Inc.	US902494AN37
TIME WARNER CABLE INC.	US88732JAH14
XLIT Ltd.	US98372PAK49
Boston Scientific Corporation	US101137AG20
H. J. Heinz Company	US423074AF08
Macy's, Inc.	US55616XZZ54
Nabors Industries, Inc.	US629568AQ91

\*\* New contracts are added quarterly during March, June, September and December. Contracts have the standard IMM maturity dates from zero month to ten year terms.



Standard Emerging Sovereign ("SES") Single Name Credit Default Swaps \*\*:

ENTITY NAME	Preferred ISIN
Federative Republic of Brazil	US105756AL40
United Mexican States	US91086QAN88
Bolivarian Republic of Venezuela	US922646AS37
Argentine Republic	US040114GL81

\*\* New contracts are added quarterly during March, June, September and December. Contracts have the standard IMM maturity dates from zero month to ten year terms.